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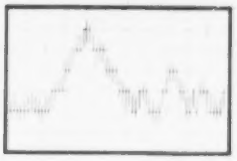

MONTHLY VOLUME REPORT

AUGUST 1987

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VOLUME OF FUTURES CONTRACTS TRADED

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	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Wheat (5,000 bu)	155,243	151,143	1,550,511	1,275,224
Corn (5,000 bu)	443,384	499,653	4,013,322	5,003,394
Oats (5,000 bu)	9,127	30,719	81,874	190,951
Soybeans (5,000 bu)	409,812	386,994	4,261,286	4,589,273
Soybean Oil	237,926	267,579	2,134,478	2,585,310
Soybean Meal	274,125	247,076	2,089,895	2,338,149
Silver (1,000 oz)	28,843	40,266	368,784	385,701
Gold (kilo)	7,560	15,639	72,911	120,325
GNMA Mrtges, CDR	1,125	2,067	19,862	6,886
T-Bonds	4,175,441	6,185,355	36,979,062	42,395,891
T-Notes (6 1/2-10 yr)	363,130	446,012	3,013,872	3,316,657
Municipal Bond Index	67,637	131,008	631,633	1,049,530
Major Market Index	3,405	0	34,641	0
MMI Maxi	118,116	286,267	1,208,982	1,865,180
NASDAQ-100	0	0	3,743	0
CHICAGO BOARD OF TRADE	6,294,874	8,689,778	56,464,856	65,122,471
Wheat (5,000 bu)	69,657	85,590	535,623	638,803
Value Line Index	53,781	38,814	716,757	416,072
Mini Value Line	980	2,435	11,628	18,987
KANSAS CITY BD. OF TRD.	124,418	126,839	1,264,008	1,073,862
Coffee "C"	106,366	106,182	715,444	675,568
Sugar #11	235,555	235,263	2,627,502	2,549,296
Sugar #14	3,968	5,080	47,766	49,107
Cocoa (10 M tons)	65,963	66,990	539,570	611,292
CPI-W	1	0	8,761	2
COFFEE SUGAR & COCOA	411,853	413,515	3,939,043	3,885,265

	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Wheat (1,000 bu)	19,824	17,625	264,836	132,098
Corn (1,000 bu)	24,080	17,991	273,042	221,960
Oats (1,000 bu)	199	1,200	1,229	4,867
Soybeans (1,000 bu)	41,584	20,127	510,033	290,811
Soybean Meal New	120	178	1,464	1,734
Soybean Meal Old	26	0	3,090	17
Live Cattle (20,000#)	4,304	3,047	45,592	27,546
Live Hogs (15,000#)	8,563	3,639	56,587	32,522
Silver (1,000 oz)	18	0	628	0
New York Silver	615	896	7,039	6,379
New York Gold	1,573	1,120	12,432	12,794
Platinum	556	296	2,539	3,049
Copper	58	0	828	2
New Copper	148	0	1,535	29
T-Bonds ($50,000)	39,126	100,669	294,118	607,943
T-Bills ($500,000)	3,547	2,136	20,042	13,637
British Pound	1,627	1,112	12,891	7,853
Swiss Franc	10,480	5,861	66,977	68,008
Deutschemark	4,673	5,936	51,990	61,896
Japanese Yen	4,170	5,065	32,165	42,168
Canadian Dollar	227	656	4,794	6,390
MIDAMERICA COMMODITY EX.	165,518	187,554	1,663,851	1,541,703
Live Hogs (30,000#)	168,835	169,787	1,243,443	1,451,933
Pork Bellies (fzn)	78,967	89,564	742,510	851,326
Live Cattle (40,000#)	372,982	412,663	3,364,244	3,422,971
Feeder Cattle	30,373	60,567	320,829	384,925
Lumber	42,212	38,876	362,233	300,913
Gold (100 oz)	0	37,866	0	209,131
T-Bills (90-day)	135,705	125,365	1,328,728	1,262,179
Domestic CD (90-day)	40	0	3,010	98
Eurodollar (3-month)	847,224	1,513,608	6,878,411	12,693,560
European Currency Unit	5,270	52	39,257	284
British Pound	186,877	205,458	1,968,262	1,665,957
Canadian Dollar	45,224	64,556	561,735	686,947
Deutsche Mark	430,720	456,397	4,571,341	4,187,811
Japanese Yen	340,812	522,585	2,712,685	3,180,297
Swiss Franc	389,722	374,768	3,256,838	3,570,153
French Franc	472	991	2,257	7,545
Australian Dollar		2,418		42,304
S&P 500 Index	1,476,857	1,698,039	13,016,740	13,405,839
CHICAGO MERCANTILE EX.	4,552,292	5,773,560	40,372,523	47,324,173
High Fructose Corn Syrup		261		5,893
Wheat (5,000 bu)	33,768	36,630	198,012	210,817
White Wheat (5,000 bu)	121	60	500	93
MINNEAPOLIS GRAIN EX.	33,889	36,951	198,512	216,803

	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Copper	145,468	214,181	1,378,667	1,641,186
Silver (5,000 oz)	317,799	502,729	2,601,210	3,577,706
Gold (100 oz)	711,052	760,339	5,194,611	6,945,265
Aluminum	2,855	390	47,361	7,164
COMMODITY EXCHANGE	1,177,174	1,477,639	9,221,849	12,171,321
Five Year Treasury Index		52,271		165,501
Cotton #2	94,025	127,048	574,472	879,499
Orange Jce, Fzn. Conc.	9,887	10,710	148,593	146,112
Propane	1,636	218	7,525	5,383
European Currency Unit	2,528	2,522	50,664	30,945
Dollar Index	5,504	29,381	136,651	239,033
NEW YORK COTTON EXCHANGE	113,580	222,150	917,905	1,466,473
NYSE Composite Index	203,205	270,714	2,108,043	2,082,780
Cmdty Rsrch Bureau Index	8,821	13,107	28,582	87,958
NEW YORK FUTURES EX.	212,026	283,821	2,136,625	2,170,738
Palladium	22,764	18,290	97,915	109,397
Platinum	189,823	133,199	920,509	933,870
Potatoes(Cash Settlement)	807	0	9,626	6,240
No. 2 Heating Oil, NY	282,636	343,355	1,981,255	2,542,642
Leaded Reg. Gasoline, NY	77,845		804,582	
Unleaded Reg. Gas., NY	17,396	154,685	96,798	1,392,331
Crude Oil	701,636	1,504,738	5,114,215	9,150,036
*Propane		1,844		1,844
NEW YORK MERCANTILE EX.	1,292,907	2,156,111	9,024,900	14,136,360
Rice, Rough	662	2,428	662	6,733
Cotton Short Staple	0		3	
CHIC. RICE & COTTON EX.	662	2,428	665	6,733
TOTAL FUTURES	14,379,193	19,370,346	125,204,737	149,115,902
PERCENT CHANGE		34.71%		19.10%

*trading inaugurated 8/87

TOTAL CONTRACTS	1985	1984	1983	1982
AUGUST	12,940,703	13,201,056	14,719,120	10,826,238
JAN-AUGUST	105,207,737	103,590,967	93,795,963	72,386,784

COMMODITY GROUP	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Ag Commodities	2,900,253	3,055,794	26,356,038	28,584,464
Interest Rate	5,632,975	8,558,491	49,168,738	61,511,882
Precious Metals	1,280,603	1,510,640	9,278,578	12,303,617
Equity Indices	1,861,848	2,325,650	17,237,185	18,027,891
Foreign Currency	1,422,802	1,648,377	13,331,856	13,558,558
NonPrecious Metal	148,529	214,571	1,428,391	1,648,381
Energy Products	1,081,149	2,004,840	8,004,375	13,092,236
Other	51,034	51,983	399,576	388,873
TOTAL	14,379,193	19,370,346	125,204,737	149,115,902
%				
Ag Commodities	20.17%	15.78%	21.05%	19.17%
Interest Rate	39.17%	44.18%	39.27%	41.25%
Precious Metals	8.91%	7.80%	7.41%	8.25%
Equity Indices	12.95%	12.01%	13.77%	12.09%
Foreign Currency	9.89%	8.51%	10.65%	9.09%
Non-precious Meta	1.03%	1.11%	1.14%	1.11%
Energy Products	7.52%	10.35%	6.39%	8.78%
Other	0.35%	0.27%	0.32%	0.26%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from August 1986 to August 1987.

	Amount of Increase		Amount of Decrease
Corn, CBOT	56,269	Platinum, NYMEX	56,624
T-Bonds, CBOT	2,009,914		
T-Notes, CBOT	82,882		
Muni Bond Index, CBOT	63,371		
MMI Maxi, CBOT	168,151		
T-Bonds, MIDAM	61,543		
Eurodollar, CME	666,384		
Japanese Yen, CME	181,773		
S&P 500 Index, CME	221,182		
Copper, COMEX	68,713		
Silver, COMEX	184,930		
NYSE Comp Index, COMEX	67,509		
#2 Heating Oil, NYMEX	60,719		
Unleaded Gas, NYMEX	137,289		
Crude Oil, NYMEX	803,102		